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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE: 20/11/2024**

**TO DATE: 20/11/2024**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
2030 On 06-Feb-2025			Bond Future	19	6,231	598,791.57
2032 On 06-Feb-2025			Bond Future	3	1,028	98,200.64
2037 On 06-Feb-2025			Bond Future	2	460	39,124.23
2040 On 06-Feb-2025			Bond Future	2	61	5,189.33
2044 On 06-Feb-2025			Bond Future	1	27	2,178.94
GOVI On 06-Feb-2025			GOVI	7	26	285,113.66
R033 On 06-Feb-2025			Bond Future	5	1,808	186,909.38
R038 On 06-Feb-2025			Bond Future	4	2,004	206,486.31
R186 On 06-Feb-2025			Bond Future	18	9,196	969,461.94
R248 On 06-Feb-2025			Bond Future	2	350	29,574.74
<b>Grand Total for Daily Turnover Summary:</b>				<b>63</b>	<b>21,191</b>	<b>2,421,030.73</b>